

**UNITED STATES DISTRICT COURT  
SOUTHERN DISTRICT OF NEW YORK**

IN RE: LIBOR-BASED FINANCIAL  
INSTRUMENTS ANTITRUST  
LITIGATION

Case No. 11 MD 02262 (NRB)

**RULE 7.1 CORPORATE DISCLOSURE  
OF DEFENDANTS CITIGROUP  
FINANCIAL PRODUCTS, INC.,  
CITIGROUP GLOBAL MARKETS LTD.,  
AND CITI SWAPCO INC.**

Pursuant to Rule 7.1 of the Federal Rules of Civil Procedure, the undersigned counsel of record for defendants Citigroup Financial Products, Inc., Citigroup Global Markets Ltd., and Citi Swapco Inc. states as follows:

Citigroup Financial Products, Inc. is wholly owned by Citigroup Global Markets Holdings, Inc., which in turn is wholly owned by Citigroup Inc. Citigroup Inc., a publicly-held corporation, therefore indirectly owns 10 percent or more of the stock of Citigroup Financial Products, Inc.

Citigroup Global Markets Ltd. is a subsidiary of Citigroup Global Markets Europe Ltd., which in turn is a subsidiary of Citigroup Global Markets Holdings, Inc., which in turn is wholly owned by Citigroup Inc. Citigroup Inc., a publicly-held corporation, therefore indirectly owns 10 percent or more of the stock of Citigroup Global Markets Ltd.

Citi Swapco Inc. is a subsidiary of Citigroup Financial Products, Inc., which in turn is wholly owned by Citigroup Global Markets Holdings Inc., which in turn is wholly owned by

Citigroup Inc. Citigroup Inc., a publicly-held corporation, therefore indirectly owns 10 percent or more of the stock of Citigroup Global Markets Inc.

Dated: New York, New York  
November 4, 2014

COVINGTON & BURLING LLP

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